

B 210A (Form 210A) (12/09)

UNITED STATES BANKRUPTCY COURT

In re Lehman Brothers Holdings Inc., et al., Debtors,

Case No. 08-13555

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

J.P. Morgan International Bank Ltd, as  
Authorized Agent for account holder of  
Blocking Numbers 9534648

J.P. International Bank Limited, as  
Authorized Agent for certain other account  
holders, pursuant to the attached Assignment  
Agreements

Name of Transferee

Name and Address where notices to transferee  
should be sent: J.P. International Bank Ltd  
125 London Wall  
EC2Y 5AJ London  
Attn: Paul McDade, Legal Dept.

Phone: 41-22-744-1111

Last Four Digits of Acct #: N/A

Name and Address where transferee payments  
should be sent (if different from above):

Phone: \_\_\_\_\_

Last Four Digits of Acct #: \_\_\_\_\_

Name of Transferor

Court Claim # (if known): 59848

Amount of Claim: Refer to attached proof

Date Claim Filed: 10/30/2009

Phone: Same

Last Four Digits of Acct #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: Dr. Francisco de Santis  
Transferee/Transferee's Agent

Date: 6-21-2011

*[Handwritten signature of Francisco de Santis]*  
Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

## ASSIGNMENT AGREEMENT

between

[REDACTED] in its capacity as holder of account n° [REDACTED] held with J.P. Morgan International Bank Limited, 125 London Wall, London EC2Y 5AJ, United Kingdom (the "Bank")

(hereinafter collectively "Client 1")

and

[REDACTED] as holder of account n° [REDACTED] with J.P. Morgan International Bank Limited, 125 London Wall, London EC2Y 5AJ, United Kingdom (the "Bank")

(hereinafter collectively "Client 2")

WHEREAS, on August 23, 2007 Client 1 subscribed to LEH SARC SPX SX5E 10% 28% 240809 and on August 1, 2007 Client 1 subscribed to LEH SARC SX5E NKY 10% 31.2% 030809 issued by Lehman Brothers Holdings Inc. whose terms and conditions are described in the attached term sheet (Exhibit A) (the "Structured Products");

WHEREAS, on 15 September 2008, Lehman Brothers Holding Inc ("LBHI"), the guarantor of the Structured Products, filed for bankruptcy;

WHEREAS, on [REDACTED], the Bank filed, on behalf of Client 1, a claim in the bankruptcy of LBHI (the "Claim") (Exhibit B);

WHEREAS, effective as of Assignment Effective Date (as defined below), Client 1 wishes to assign to Client 2 (collectively the "Parties") his rights and obligations deriving from the Claim, as well as from the Structured Products and Client 2 agrees thereto.

NOW, THEREFORE, in consideration of the premises set forth herein, Client 1 and Client 2 hereby agree as follows:

1. Assignment. The assignment will be effective as of three (3) business days following receipt the Bank of the present Agreement duly signed by Client 1 and Client 2 (the "Assignment Effective Date"). As of the Assignment Effective Date, Client 2 shall benefit from the rights and assume the obligations deriving from the Claim and the Structured Products.
2. Release. Client 1 and Client 2 hereby release and discharge each other, with effect on and from the Assignment Effective Date, from their respective obligations under the Claim and the Structured Products, provided that such release and discharge shall not affect any of their respective not be liable for any obligation in respect of any payment which may be due by Client 1 under the Claim or the Structured Products before the Assignment Effective Date. Client 2 agrees that, as of the Assignment Effective Date, the Structured Products

position underlying the Claim shall be booked on the account of Client 2 with the Bank, the latter being hereby instructed to act accordingly.

The Parties further fully release the Bank from any liability whatsoever in connection with, and/or any damage which may result from, said assignment.

3. Representations. Each party hereby represents to the other parties that this Assignment Agreement constitutes the party's legal, valid, and binding obligation, enforceable against the party in accordance with its terms.
4. Amendments. No amendment of this Assignment Agreement will be effective unless in writing and signed by each of the parties.
5. Applicable Law and Jurisdiction. This Assignment Agreement shall be governed by, and construed with, the Laws of England. The parties agree that any dispute in connection with this Agreement shall be subject to the exclusive jurisdiction of the English courts.
6. Counterparts. This Assignment Agreement may be executed in counterparts, each of which shall be deemed an original.

**EXECUTED** by the parties:

Signed by [ ]  
a duly authorized representative  
for and on behalf of  
[REDACTED]



Signed by [ ]  
a duly authorized representative  
for and on behalf of  
[REDACTED]

Signature verified only  
Not content of document

SIGNATURE VERIFIED
21 JUN 2011
J.P. MORGAN INTERNATIONAL BANK LIMITED

AUTORISED SIGNATURE(S)

RICHARD MARSH ED

NAME(S) OF SIGNATORY(IES)  
PLEASE TYPE OR PRINT IN BLOCK LETTERS

Verified for Assignment  
agreement; undated

position underlying the Claim shall be booked on the account of Client 2 with the Bank, the latter being hereby instructed to act accordingly.

The Parties further fully release the Bank from any liability whatsoever in connection with, and/or any damage which may result from, said assignment.

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6. Counterparts. This Assignment Agreement may be executed in counterparts, each of which shall be deemed an original.

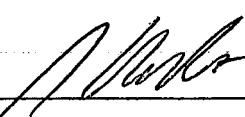
**EXECUTED** by the parties:

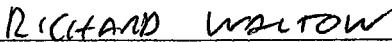
Signed by [ ]  
a duly authorized representative  
for and on behalf of  
[REDACTED]

Signed by [ ]  
a duly authorized representative  
for and on behalf of  
[REDACTED]

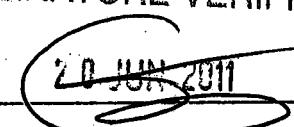
For acknowledgement:

J.P. Morgan International Bank Limited

  
AUTORISED SIGNATURE(S)

  
NAME(S) OF SIGNATORY(IES)  
PLEASE TYPE OR PRINT IN BLOCK LETTERS

*Signature verified only  
Not content of document*

SIGNATURE VERIFIED
 20 JUN 2011
J.P. Morgan International Bank Limited

*Verified for Assignment  
agreement; undated*

United States Bankruptcy Court/Southern District of New York  
Lehman Brothers Holdings Claims Processing Center  
c/o Epiq Bankruptcy Solutions, LLC  
FDR Station, P.O. Box 5076  
New York, NY 10150-5076

In Re:  
Lehman Brothers Holdings Inc., et al.,  
Debtors.

Chapter 11  
Case No. 08-13555 (JMP)  
(Jointly Administered)

LEHMAN SECURITIES PROGRAMS  
PROOF OF CLAIM

Filed: USBC - Southern District of New York  
Lehman Brothers Holdings Inc., Et Al,  
08-13555 (JMP) 0000059848

Note: This form may not be used to file claims other than those  
based on Lehman Programs Securities as listed on  
<http://www.lehman-docket.com> as of July 17, 2009



Name and address of Creditor: (and name and address where notices should be sent if different from  
Creditor)

J.P. Morgan International Bank Limited  
125 London Wall  
London EC2Y 5AJ  
United Kingdom

Attention: Paul McDade, Legal Department

Check this box to indicate that this  
claim amends a previously filed claim.

Court Claim Number: \_\_\_\_\_  
(If known)

Filed on: \_\_\_\_\_

Telephone number: 44 207 777 1460 Email Address: paul.v.mcdade@chase.com

Name and address where payment should be sent (if different from above)

Check this box if you are aware that  
anyone else has filed a proof of claim  
relating to your claim. Attach copy of  
statement giving particulars.

Telephone number: \_\_\_\_\_ Email Address: \_\_\_\_\_

1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.

Amount of Claim: \$ See attached annex (Required)

Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.

2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.

International Securities Identification Number (ISIN): See attached annex (Required)

3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.

Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number:

See attached annex (Required)

4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.

Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number:

See attached annex (Required)

5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.

Date.

10/26/09

Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any.

*Richard Walton, COO, J.P. MORGAN INTERNATIONAL BANK LIMITED, AUTHORIZED SIGNATORY*

FOR COURT USE ONLY

FILED / RECEIVED

OCT 30 2009

EPIC BANKRUPTCY SOLUTIONS, LLC

Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re: : Chapter 11 Case No.  
LEHMAN BROTHERS HOLDINGS INC., *et al.* : 08-13555 (JMP)  
Debtors. : (Jointly Administered)

ANNEX TO PROOF OF CLAIM OF

**J.P. MORGAN INTERNATIONAL BANK LIMITED  
AS AUTHORIZED AGENT  
FOR CERTAIN ACCOUNT HOLDERS OF  
CERTAIN LEHMAN PROGRAMS SECURITIES**

1. **Name of Claimants.** This is the Annex to the Proof of Claim (the "Proof of Claim") of J.P. Morgan International Bank Limited ("JPM"), 125 London Wall, London EC2Y 5AJ United Kingdom, acting as authorized agent for the account holders listed on Schedule A hereto (the "Claimants"), of securities guaranteed by Lehman Brothers Holdings Inc. ("LBHI") listed on Schedule A hereto (the "Securities"). The Securities have been designated as Lehman Program Securities (as defined in the Order Pursuant to Section 502(b)(9) of the Bankruptcy Code and Bankruptcy Rule 3003(c)(3) Establishing the Deadline for Filing Proofs of Claim, Approving the Form and Manner of Notice Thereof and Approving the Proof of Claim Form signed by the United States Bankruptcy Court for the Southern District of New York (the "Court") on July 2, 2009). This Annex shall be deemed incorporated into and made a part of the Proof of Claim. The signatory of the Proof of Claim is authorized to make such claim on behalf of each Claimant pursuant to an authorization letter, whereby each Claimant expressly authorized JPM to file the Proof of Claim with the Court on its behalf and pursuant to which JPM obtained the respective Blocking Number listed on Schedule A hereto. Copies of such authorization letters for all of the Claimants are attached hereto as Exhibit A.

ANNEX TO PROOF OF CLAIM  
J.P. Morgan International Bank Limited  
with respect to Lehman Programs Securities

2. **Amount of Claim.** As of September 15, 2008 (the "Commencement Date"), LBHI owed JPM, on behalf of the Claimants, \$28,037,750.21 at the prevailing exchange rates on the Commencement Date, which is the sum of the claims set forth on Schedule A hereto. The Claimants' claims together with the other claims described herein are hereinafter referred to as the "Claims." Pursuant to a Marketing Agreement between JPM and Lehman Brothers International Europe ("LBIE") dated November 27, 2006, LBIE provided secondary market prices showing a mark-to-market valuation of the Securities to J.P. Morgan Private Bank's Middle Office on a daily basis. The foregoing amount of the Claim is as of September 10 or 11, 2008, as indicated on Schedule A hereto, the last available mark-to-market valuation of the Securities provided by LBIE prior to the Commencement Date, except in the case of Securities with ISIN XS0301813522, which amounts represent the par value of such Securities and accrued and unpaid interest through September 15, 2008.

3. **ISINs, Blocking Numbers and Depository Participant Account**

Numbers. Please refer to Schedule A for the ISINs, Blocking Numbers and Depository Participant Account Numbers related to the Securities.

4. **Reservation of Rights/Amendments.** In addition to the Claims set forth above, the Claimants assert additional Claims held by such Claimants, some of which have accrued after the Commencement Date. Such Claims include, but are not limited to, (a) Claims for postpetition interest accrued under applicable agreements or law; (b) Claims for prepetition and postpetition costs and expenses, including transaction and legal fees and expenses, payable under applicable agreements or law; (c) contingent Claims not currently liquidated; and (d) Claims arising from out-of-pocket expenses and transaction costs incurred by or on behalf of the Claimants in connection with the exercise of default remedies and enforcement of rights. Should

ANNEX TO PROOF OF CLAIM  
J.P. Morgan International Bank Limited  
with respect to Lehman Programs Securities

additional information become available regarding the value of the Securities or the amount of the Claims, the Claimants hereby reserve the right to amend this Annex and the Proof of Claim to reflect such valuation or such other appropriate Claim amount as may be determined.

The Claimants assert all rights, entitlements, claims and remedies with respect to such Claims as a matter of general law, equity or otherwise, and reserve the right to assert any and all rights, entitlements, claims and remedies as a creditor for such Claims. The Claimants also assert a claim against LBHI for all amounts owed to the Claimants by LBHI that are not yet absolutely due or owing or are otherwise contingent or unliquidated, including any amount that may be due to the Claimants from LBHI in respect of representations, warranties, reimbursement obligations, agreements, covenants or indemnities made by LBHI or implied at law or in equity.

The assertion of Claims by the Claimants herein is not a concession or admission as to the correct characterization or treatment of any such claims, nor a waiver of any rights of such Claimants.

The execution and filing of the Proof of Claim does not constitute: (a) a waiver or release of the Claimants' rights against any other entity or person liable for all or part of the Claims; (b) a consent by such Claimants to the jurisdiction of this Court with respect to any proceeding commenced against or otherwise involving such Claimants; (c) a consent by such Claimants to the treatment of any non-core claim against it as a core claim; (d) a waiver of the right to move to withdraw the reference with respect to the subject matter of the Claims or otherwise, including without limitation any objection or other proceedings commenced with respect thereto, or any other proceedings commenced against or otherwise involving such Claimants; (e) a waiver of any right to the subordination, in favor of such Claimants, of indebtedness or liens held by other creditors of LBHI; (f) an election of remedies that waives or

ANNEX TO PROOF OF CLAIM  
J.P. Morgan International Bank Limited  
with respect to Lehman Programs Securities

otherwise affects any other remedies; or (g) a waiver of any right to arbitration or other alternative dispute resolution mechanism that is otherwise applicable. The Claimants expressly reserve their right to amend and supplement this Proof of Claim to the full extent permitted by law to specify (and quantify) damages, costs, expenses and other charges or claims incurred by the Claimants and to file additional proofs of claim for additional claims, including without limitation (i) claims for postpetition interest, legal fees and related expenses that are not ascertainable at this time and (ii) claims arising from or relating to the avoidance of transfers made to the Claimants or any other entity, including without limitation any payments of Claims described herein.

5. Notices. ALL NOTICES WITH RESPECT TO THE CLAIMS SHOULD BE SENT TO:

J.P. Morgan International Bank Limited  
125 London Wall  
London EC2Y 5AJ  
United Kingdom  
Attention: Paul McDade, Legal Department  
Telephone: 44-207-777-1460

with a copy to:

Wachtell, Lipton, Rosen & Katz  
51 West 52nd Street  
New York, New York 10019  
Attention: Harold S. Novikoff, Esq.  
Kathryn Gettles-Atwa, Esq.  
Fax: 212-403-2249

Penalty for Presenting Fraudulent Claim. Fine of up to \$500,000 or imprisonment for up to five years, or both. 18 U.S.C. §§ 152 and 3571.

ANNEX TO PROOF OF CLAIM  
J.P. Morgan International Bank Limited  
Lehman Programs Securities

**SCHEDULE A:**

**LEHMAN PROGRAMS SECURITIES**

ISIN	Issue	Quantity	Currency	Amount of Claims	Total Amount of Claims (U.S. Dollars as of September 15, 2008)	Interest	Blocking Number	Earlier Participant Accrual	Date Final Valuation
ANNS5214R4649	LEH SARC SXSE NYK 10% 31.2%	11,000	EUR	709,830.00	1,011,910.87	Lehman Brothers Securities N.V.	0534618	23216	11 Sep, 2008
ANNS5214R4949	LEH SARC SXSE NYK 10% 31.2%	1,380	EUR	99,051.40	126,535.91	Lehman Brothers Securities N.V.	0534620	23216	11 Sep, 2008
ANNS5214R4949	LEH SARC SXSE NYK 10% 31.2%	1,000	EUR	64,530.00	91,910.58	Lehman Brothers Securities N.V.	0534622	23216	11 Sep, 2008
ANNS5214A6737	LEH SARC SXSE NYK 10% 24%	3,500	EUR	243,180.00	346,361.27	Lehman Brothers Securities N.V.	0534624	23216	11 Sep, 2008
ANNS5214A6737	LEH SARC SXSE NYK 10% 24%	1,000	EUR	68,480.00	98,980.35	Lehman Brothers Securities N.V.	0534626	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK10% 28%	2,500	USD	175,025.00	173,025.00	Lehman Brothers Securities N.V.	0534628	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK10% 28%	2,000	EUR	138,960.00	197,920.73	Lehman Brothers Securities N.V.	0534630	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	1,000	EUR	69,480.00	98,980.35	Lehman Brothers Securities N.V.	0534632	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	4,500	USD	304,020.00	304,920.00	Lehman Brothers Securities N.V.	0534635	23216	11 Sep, 2008
ANNS5214R5854	LEH SARC SPX SXSE NYK 10% 28%	9,000	EUR	680,760.00	969,806.47	Lehman Brothers Securities N.V.	0534636	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	3,800	EUR	264,024.00	376,049.38	Lehman Brothers Securities N.V.	0534638	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	870	EUR	56,141.10	78,861.77	Lehman Brothers Securities N.V.	0534640	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK10% 28%	1,400	USD	68,014.00	98,014.00	Lehman Brothers Securities N.V.	0534642	23216	11 Sep, 2008
ANNS5214R5854	LEH SARC SPX SXSE NYK 10% 28%	1,100	EUR	83,204.00	118,507.45	Lehman Brothers Securities N.V.	0534644	23216	11 Sep, 2008
ANNS5214R5854	LEH SARC SPX SXSE NYK 10% 28%	1,100	USD	74,636.00	118,507.45	Lehman Brothers Securities N.V.	0534646	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 31.2%	1,000	EUR	54,450.50	74,123.57	Lehman Brothers Securities N.V.	0534650	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SPX SXSE NYK 10% 28%	750	EUR	56,730.00	80,800.64	Lehman Brothers Securities N.V.	0534648	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	1,300	EUR	90,324.00	129,648.47	Lehman Brothers Securities N.V.	0534652	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	600	EUR	34,740.00	49,480.16	Lehman Brothers Securities N.V.	0534654	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK10% 28%	800	USD	56,008.00	56,008.00	Lehman Brothers Securities N.V.	0534656	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 28%	1,400	EUR	93,435.00	133,080.89	Lehman Brothers Securities N.V.	0534658	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 28%	1,000	EUR	69,480.00	133,080.89	Lehman Brothers Securities N.V.	0534660	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	500	EUR	34,740.00	49,480.16	Lehman Brothers Securities N.V.	0534665	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	500	EUR	34,740.00	49,480.16	Lehman Brothers Securities N.V.	0534667	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	900	EUR	62,532.00	88,054.32	Lehman Brothers Securities N.V.	0534669	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	600	EUR	41,688.00	59,376.22	Lehman Brothers Securities N.V.	0534671	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	1,000	EUR	87,740.00	86,057.78	Lehman Brothers Securities N.V.	0534673	23216	11 Sep, 2008
ANNS5214R2061	LEH SARC SXSE SPX 10% 23.8%	850	USD	60,528.50	65,210.74	Lehman Brothers Securities N.V.	0534676	23216	11 Sep, 2008
ANNS5214R2061	LEH SARC SXSE SPX 10% 23.8%	1,000	EUR	75,640.00	101,734.09	Lehman Brothers Securities N.V.	0534678	23216	11 Sep, 2008
ANNS5214R5854	LEH SARC SPX SXSE NYK 10% 28%	1,000	USD	67,782.00	67,782.00	Lehman Brothers Securities N.V.	0534685	23216	11 Sep, 2008
ANNS5214R5854	LEH SARC SPX NYK 10% 30.5%	500	EUR	34,740.00	49,480.16	Lehman Brothers Securities N.V.	0534687	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	1,000	EUR	60,528.50	60,528.50	Lehman Brothers Securities N.V.	0534689	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE SPX 10% 23.8%	1,500	USD	106,151.00	125,488.10	Lehman Brothers Securities N.V.	0534691	23216	11 Sep, 2008
ANNS5214R5854	LEH SARC SPX SXSE NYK 10% 28%	2,000	EUR	151,280.00	215,488.10	Lehman Brothers Securities N.V.	0534694	23216	11 Sep, 2008
ANNS5214A6810	LEH SARC SXSE NYK 10% 24%	500	EUR	34,740.00	49,480.16	Lehman Brothers Securities N.V.	0534695	23216	11 Sep, 2008
ANNS5214R5854	LEH SARC SXSE SPX 10% 23.8%	500	EUR	35,805.00	60,120.20	Lehman Brothers Securities N.V.	0534697	23216	11 Sep, 2008
XSD299172725	LEH ECO RNO NT BKT 28%	1,000,000	USD	430,285.60	430,285.60	Lehman Brothers Treasury Co. B.V.	0524984	23216	11 Sep, 2008
XSD303206783	LEH BREN HSUSC1 20% 25%	200,000	USD	130,560.00	130,560.00	Lehman Brothers Treasury Co. B.V.	0524986	23216	11 Sep, 2008
XSD3027664545	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.10	60,052.10	Lehman Brothers Treasury Co. B.V.	0524987	23216	11 Sep, 2008
XSD3027664545	LEH ECO RNO C UNMSFT UO 15%	250,000	USD	63,318.88	63,318.88	Lehman Brothers Treasury Co. B.V.	0524988	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT 5H 15%	2,500,000	HKD	1,725,194.50	221,457.02	Lehman Brothers Treasury Co. B.V.	0524989	23216	11 Sep, 2008
XSD289172725	LEH ECO RNO NT BKT 28%	100,000	USD	43,028.56	43,028.56	Lehman Brothers Treasury Co. B.V.	0524990	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524991	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524992	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524993	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524994	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524995	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524996	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524997	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524998	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0524999	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525000	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525001	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525002	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525003	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525004	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525005	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525006	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525007	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525008	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525009	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525010	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525011	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525012	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525013	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525014	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525015	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525016	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525017	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525018	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525019	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525020	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525021	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525022	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525023	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525024	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525025	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525026	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525027	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525028	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS FP 18.5%	100,000	USD	60,052.00	60,052.00	Lehman Brothers Treasury Co. B.V.	0525029	23216	11 Sep, 2008
XSD265652819	LEH ECO RNO NT MCDS								

X50305949585	LEH EO RNG NT C/QS UN 17.75%	1,000,000	USD	252,886.70	252,886.70	Lehman Brothers Treasury Co. B.V.	0534607	23218	11 Sep, 2008
X50337653062	LEH EO RNG NT BKT 18.5%	1,000,000	USD	542,006.30	542,006.30	Lehman Brothers Treasury Co. B.V.	0534610	23218	11 Sep, 2008
X50324844256	LEH EO RNG NT BKT 33.7%	1,000,000	USD	275,722.20	275,722.20	Lehman Brothers Treasury Co. B.V.	0534612	23218	11 Sep, 2008
X50330074680	LEH EO RNG NT BKT HK 24.75%	1,000,000	USD	426,955.60	426,955.60	Lehman Brothers Treasury Co. B.V.	0534614	23218	11 Sep, 2008

ANNEX TO PROOF OF CLAIM  
J.P. Morgan International Bank Limited  
Lehman Programs Securities

**EXHIBIT A:**

**AUTHORIZATION LETTERS**

J.P. Morgan International Bank Limited  
125 London Wall  
London EC2Y 5AJ  
United Kingdom

Dear Sirs,

RE: Account n° [REDACTED]

We refer to the securities listed on the Schedule attached to your letter dated September 7, 2009 (the "Lehman Program Securities") issued by affiliates of Lehman Brothers Holdings Inc. ("LBHI") and guaranteed by LBHI ("Lehman Program Securities"), which are held on the above account (the "Account").

We hereby authorise and direct J.P. Morgan International Bank Limited ("JPMIB") and any of its duly appointed agents to obtain the Blocking Numbers in respect of the Lehman Program Securities and to act as our agent to file a claim against LBHI and with the relevant issuer (namely Lehman Brothers Treasury Co. B.V./Lehman Brothers Securities N.V.) of the Lehman Program Securities, including signing and filing on our behalf any claim form in relation to the Lehman Program Securities, together with any cover letters, proofs, attachments, annexes, supplements, exhibits, supporting documents, amendments and additional claim filing thereto (collectively, the "Claim Forms").

Should JPMIB so require, we agree to consult and cooperate with JPMIB in preparing any Claim Form, and to confirm, to the best of our knowledge, its fairness, accuracy and completeness. We acknowledge that any claim shall relate solely to the assets in the Account in which JPMIB serves as custodian, and that JPMIB shall not be responsible for filing any claims on our behalf in relation to any assets that are held by any other custodian.

We acknowledge that, during the period of the issuance of the Blocking Number and until the Lehman Program Securities Bar Date, we will not be permitted to trade the Lehman Program Securities. We further acknowledge that it may be necessary for JPMIB to disclose personal information regarding us (e.g. name, address, etc.) as the beneficial holder of the Lehman Program Securities when filing a claim on our behalf. We further acknowledge that, as beneficial holder of the securities, we may be deemed to have accepted the jurisdiction of the relevant court in matters relating to the claim.

We agree that pursuant to the JPMIB Private Client Terms, JPMIB has no obligation to file any claim and, accordingly, we agree that in doing so, JPMIB shall not be liable for any losses that we may suffer or incur as a result of JPMIB filing claim in good faith on our behalf and in good faith reliance on legal advice.

Yours faithfully,

Date:

4 - 21 - 2011

Signature:

Dr. FRANCESCO DE SANTIS

SUPPLEMENTARY MATERIAL PREVIOUSLY PROVIDED